### Daily Segregation - Secured Amounts

**Foreign Futures and Foreign Options Secured Amounts**

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder.

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,346,331</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>4,161,947</td>
</tr>
<tr>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>0</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-174,808</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1., 2. and 3.)</td>
<td>8,333,470</td>
</tr>
<tr>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>0</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>0</td>
</tr>
<tr>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity (Method add lines 4 and 5)</td>
<td>8,333,470</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>8,333,470</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States                                   | 33,014,871 |
   - B. Other banks qualified under Regulation 30.7                         | 0          |
2. Securities
   - A. In safekeeping with banks located in the United States              | 0          |
   - B. In safekeeping with other banks qualified under Regulation 30.7     | 0          |
3. Equities with registered futures commission merchants
   - A. Cash                                                                  | 351,637   |
   - B. Securities                                                           | 0          |
   - C. Unrealized gain (loss) on open futures contracts                    | 0          |
   - D. Value of long option contracts                                       | 0          |
   - E. Value of short option contracts                                      | 0          |
4. Amounts held by clearing organizations of foreign boards of trade
   - A. Cash                                                                  | 0          |
   - B. Securities                                                           | 0          |
   - C. Amount due to (from) clearing organization - daily variation        | 0          |
   - D. Value of long option contracts                                       | 0          |
   - E. Value of short option contracts                                      | 0          |
5. Amounts held by members of foreign boards of trade
   - A. Cash                                                                  | 641,873   |
   - B. Securities                                                           | 0          |
   - C. Unrealized gain (loss) on open futures contracts                    | 4,161,947  |
   - D. Value of long option contracts                                       | 0          |
   - E. Value of short option contracts                                      | -174,808  |
6. Amounts with other depositories designated by a foreign board of trade   | 0          |
7. Segregated funds on hand                                                 | 0          |
8. Total funds in separate section 30.7 accounts                            | 37,995,520 |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 29,662,050 |
10. Management Target Amount for Excess funds in separate section 30.7 accounts | 15,000,000 |
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | 14,662,050 |
### Daily Segregation - Segregation Statement

SEgregation Requirements (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: \(126,075,789\) [7010]
   - B. Securities (at market): \(15,509,321\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(5,553,934\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(291,100\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-317,807\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(147,112,337\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(0\) [7045]
   - Less: amount offset by customer securities: \(0\) [7047] \(0\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \(147,112,337\) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. ** Deposited in segregated funds bank accounts**
   - A. Cash: \(171,242,066\) [7070]
   - B. Securities representing investments of customers’ funds (at market): \(0\) [7080]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): \(0\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(0\) [7100]
   - B. Securities representing investments of customers’ funds (at market): \(0\) [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): \(0\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \(0\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(0\) [7132]
    - B. Value of open short option contracts: \(0\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(11,195,594\) [7140]
    - B. Securities representing investments of customers’ funds (at market): \(0\) [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market): \(15,509,321\) [7170]

12. **Segregated funds on hand**: \(0\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**: \(197,946,981\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \(50,834,644\) [7190]

15. **Management Target Amount for Excess funds in segregation**: \(25,000,000\) [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: \(25,834,644\) [7198]